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CLAIMS:

- 1 1. A system for processing an order for a security on the floor of an exchange as shown and described herein.
- 1 2. A method for processing an order for a security on the floor of an exchange as shown and described herein.
- 3. A system for communicating between a handheld trading device and a trading system as shown and described herein.
 - 4. A method for communicating between a handheld trading device and a trading system as shown and described herein.
 - 5. A communications protocol for use in passing messages between a handheld trading device and a handheld server system connected to a trading system as shown and described herein.
- 6. A computer readable medium containing computer code defining a communications protocol for use in passing messages between a handheld trading device and a handheld server system connected to a trading system as shown and described herein.